

PERIODIC SOLUTION OF A NONLINEAR PARABOLIC EQUATION INVOLVING BESSEL'S OPERATOR

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Abstract—Standard compactness arguments are used to prove the existence of periodic solution of a nonlinear parabolic equation involving Bessel's operator and associated with a mixed condition. Numerical results are given.

1. INTRODUCTION

We will consider the following initial and boundary problem:

$$u_t - a(t) \left(u_{rr} + \frac{1}{r} u_r \right) = f(u), \quad (t, r) \in (0, T) \times (0, 1), \quad (1.1)$$

$$u_r(t, 1) + h(t)u(t, 1) = 0, \quad u_r(t, 0) = 0, \quad (1.2)$$

$$u(0, r) = u(T, r), \quad (1.3)$$

where the functions $h(t)$ and $a(t)$ are assumed to be real and T -periodic in t . The assumptions on the function $f(u)$ and other properties of the functions $h(t)$ and $a(t)$ needed for our purpose will be specified later.

The physical interpretation of the problem with $f(u) = f(t, r)$ is that of a periodic heat flow in an infinite cylinder with the assumption that the cylinder is subjected to a convective heat transfer (periodic in time) at the boundary surface ($r = 1$) at zero temperature. Inside the cylinder there are circular symmetric sources of heat that change periodically.

The problem with $f(u) = f(t, r)$ was first stated by Minasjan [1] who gave for this problem a classical solution using Fourier Transforms. This method leads to an infinite pseudoregular system of linear algebraic equations. With $f(u) = f(t, r)$ Lauerova [2] proved the existence of a weak solution of this problem by using the Faedo-Galerkin method. Assuming that $f \in C^1(\mathbb{R}, \mathbb{R})$ and $f' \leq \varepsilon$ for $\varepsilon > 0$ "small," and using the Faedo-Galerkin method, we prove the existence and the uniqueness of a weak solution of the problem (1.1)–(1.3). If we call $u = u(a, h)$ such a solution, this solution depends continuously on the functions a and h . Note that in this paper, we shall consider the equation (1.1) as an ordinary differential equation in a Banach space for $u(t)$ which stands for $u(t, r)$, so that we shall write $u'(t)$ for $u_t(t, r)$.

2. A PRIORI ESTIMATES

Denote by H the real Hilbert space with the scalar product

$$(u, v) = \int_0^1 ru(r) v(r) dr, \quad (2.1)$$

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and denote by V the real Hilbert space with the scalar product

$$(u, v)_V = \int_0^1 r[u'(r)v'(r) + u(r)v(r)] dr \quad (2.2)$$

with derivatives in the sense of distributions. The norms in H and V induced by the corresponding scalar products are denoted by $\|\cdot\|$ and $\|\cdot\|_V$, respectively. V is continuously and densely embedded in H ; identifying H with H^* we have $V \hookrightarrow H \hookrightarrow V^*$.

LEMMA 1. *The imbedding $V \hookrightarrow H$ is compact.*

PROOF. Let the sequence of opens $A_m = (0, 1/m + 1)$ and let $W = C^1([0, 1])$. W is dense in V . Define $\Gamma^*(m)$ ($m \in \mathbb{N}$) by:

$$\Gamma^*(m) = \left\{ \sup_{\|u\|_V=1} \|u\|_{H(A_m)}, u \in W \right\}.$$

According to the theorem of Edmunds and Evans [3], to demonstrate that the embedding $V \hookrightarrow H$ is compact, it is sufficient to prove that $\Gamma^*(0) = 0$.

Let us consider $u \in W$ such that $\text{supp}(u) \subset A_m$. We have

$$u(t) = - \int_t^{1/m} u'(s) ds.$$

By the Cauchy-Schwarz inequality, we deduce that

$$|u(t)|^2 \leq \left(\frac{1}{m} - t \right) \int_t^{1/m} |u'(s)|^2 ds.$$

Therefore,

$$\|u\|_{H(A_m)}^2 = \int_0^{1/m+1} t u^2(t) dt \leq \int_0^{1/m} \int_t^{1/m} |u'(s)|^2 \left(\frac{1}{m} - t \right) t ds dt$$

It follows from the last inequality, after inverting the variables t and s , that

$$\|u\|_{H(A_m)}^2 \leq \int_0^{1/m} s u'(s)^2 ds \int_0^s \left(\frac{1}{m} - t \right) \frac{t}{s} dt,$$

which implies

$$\|u\|_{H(A_m)}^2 \leq \int_0^1 s |u'(s)|^2 ds \int_0^s \left(\frac{1}{m} - t \right) dt \leq \|u\|_V^2 \left(\frac{1}{2m^2} \right)$$

Thus

$$\Gamma^*(m) \leq \frac{1}{2m^2} \rightarrow 0 \quad \text{as } m \rightarrow \infty,$$

which completes the proof of Lemma 1. ■

Further, denote $X = L^2(0, T; V)$, $X^* = L^2(0, T; V^*)$. For the dual pairing between X and X^* we use the notation $\langle g, v \rangle$, $g \in X^*$, $v \in X$. The scalar product on the Hilbert space X is denoted by

$$((g, v)) = \int_0^T (g(t), v(t)) dt, \quad g, v \in L^2(0, T; H).$$

We shall make the following assumptions:

- (i) $a(t), h(t)$, T -periodic in t ($a(0) = a(T); h(0) = h(T)$);
 - (ii) $a(t) \geq a_0 > 0$, $h(t) \geq h_0 > 0$;
 - (iii) $h', a' \in L^\infty(\mathbb{R})$.
- (2.3)

- (i) f takes bounded sets of $L^2(0, T; V)$ into bounded sets of $L^2(0, T; H)$;
(ii) f in $C^1(\mathbb{R}, \mathbb{R})$ such that $f' \leq \varepsilon$; for $\varepsilon > 0$ "small."

Define the operator $A : X \rightarrow X^*$ by

$$\langle Au, v \rangle = \int_0^T a(t) dt \int_0^1 r u_r(t, r) v_r(t, r) dr + \int_0^T a(t) h(t) u(t, 1) v(t, 1) dt. \quad (2.5)$$

Denote by $\{w_j, j = 1, 2, \dots\}$ the infinite orthonormal base in the separable Hilbert space V , and consider the following problem: Find a function $u_m(t)$ in the form

$$u_m(t) = \sum_{j=1}^m \xi_{mj}(t) w_j(r) \quad (2.6)$$

satisfying the nonlinear differential system:

$$(u'_m(t), w_j) + a(t)(u_{mr}, w_{jr}) + h(t) a(t) u_m(t, 1) w_j(1) = (f(u_m(t)), w_j), \quad j = 1, 2, \dots, m \quad (2.7)$$

and the periodic condition

$$u_m(0) = u_m(T). \quad (2.7')$$

It is clear that for each m there exists a solution $u_m(t)$ in the form (2.6) which satisfies (2.7) and (2.7') almost everywhere (a.e.) on $[0, T_m]$ for some T_m , since f is locally Lipschitzian. Multiplying the j^{th} equation of the system (2.7) by ξ_j and adding these equations for $j = 1, 2, \dots, m$, we have

$$\frac{1}{2} \frac{d}{dt} \|u_m(t)\|^2 + a(t) \|u_{mr}(t)\|^2 + a(t) h(t) u_m^2(t, 1) = (f(u_m), u_m). \quad (2.8)$$

Since $V \hookrightarrow H$, it can be proved by (2.3.ii) that there exists a constant independent of t , such that the inequality

$$a(t) \|w_r(t)\|^2 + a(t) h(t) w^2(t, 1) \geq C^1 \|w\|_V^2 \quad (2.9)$$

holds for every $w \in V$ and every $t \in \mathbb{R}$. Using the assumptions (2.4.ii), we have

$$2(f(u_m), u_m) \leq (2\varepsilon + \beta) \|u_m\|^2 + \frac{1}{2\beta} |f(0)|^2, \quad \text{for each } \beta > 0. \quad (2.10)$$

Hence, from (2.8)–(2.10), we obtain

$$\frac{d}{dt} \|u_m(t)\|^2 + (2C_1 - 2\varepsilon - \beta) \|u_m\|_V^2 \leq \frac{1}{2\beta} |f(0)|^2. \quad (2.11)$$

Let us now choose ε and β such that

$$0 < \varepsilon < C_1 \text{ and } 0 < \beta < 2(C_1 - \varepsilon); \quad (2.12)$$

consequently we have since $V \hookrightarrow H$:

$$\frac{d}{dt} \|u_m(t)\|^2 + C_2 \|u_m\|^2 \leq \frac{1}{2\beta} |f(0)|^2, \quad (2.13)$$

with $C_2 = 2C_1 - 2\varepsilon - \beta > 0$. Integrating (2.13) we get

$$\|u_m(t)\|^2 \leq R^2 + (\|u_{0m}\|^2 - R^2) e^{-C_2 t}, \quad (2.14)$$

where $R^2 = |f(0)|^2 / 2\beta C_2$ (R independent of m and t). Therefore, if we choose u_{0m} such that $\|u_{0m}\| \leq R$, we get, from (2.14),

$$\|u_m(t)\| \leq R, \quad \text{i.e., } T_m = T. \quad (2.15)$$

- Let $B_m(0, R)$ be the closed ball in the space of linear combinations of the functions $w_j, j = 1, 2, \dots, m$, with the norm $\|\cdot\|$. Let us define $F_m : B_m(0, R) \rightarrow B_m(0, R)$ such that

$$F_m(u_{0m}) = u_m(T), \quad (2.16)$$

and show that F_m is a contraction.

Let u_{0m} and $v_{0m} \in B_m(0, R)$ and let $\Phi_m(t) = u_m(t) - v_m(t)$, where $u_m(t)$ and $v_m(t)$ are solutions of the system (2.7) on $[0, T]$ satisfying the initial conditions $u_m(0) = u_{0m}$ and $v_m(0) = v_{0m}$, respectively. $\Phi_m(t)$ satisfies the following differential equation:

$$(\Phi'_m, w_j) + a(t)(\Phi_{mr}, w_{jr}) + h(t)a(t)\Phi_m(t, 1)w_j(1) = (f(u_m) - f(v_m), w_j), j = 1, 2, \dots, m \quad (2.17)$$

with the initial condition

$$\Phi_m(0) = u_{0m} - v_{0m}. \quad (2.18)$$

By using the same arguments as before, we can show that

$$\frac{d}{dt} \|\Phi_m(t)\|^2 + 2(C_1 - \varepsilon) \|\Phi_m\|^2 \leq 0. \quad (2.19)$$

Integrating the inequality (2.19), we obtain

$$\|u_m(T) - v_m(T)\| \leq e^{-(C_1 - \varepsilon)T} \|u_{0m} - v_{0m}\|, \quad (2.20)$$

i.e., F_m is a contraction.

Therefore, there exists (for every m) a function $u_{0m} \in B_m(0, R)$ such that the solution of the problem (2.7) and (2.7') is a periodic solution of the system (2.7). This solution satisfies the inequality (2.15) a.e. in $t \in [0, T]$ and consequently, by (2.11), we have

$$\int_0^T \|u_m\|_V^2 dt \leq C, \quad C \text{ constant independent of } m. \quad (2.21)$$

- Hence, the set $\{u_m, m = 1, 2, \dots\}$ is bounded in the space $L^\infty(0, T; H) \cap L^2(0, T; V)$. Further, from (2.7), we can deduce after multiplying by $\xi'_{jm}(t)$, summing up in j and integrating with respect to the time variable from 0 to T :

$$\begin{aligned} \int_0^T \|u'_m(t)\|^2 dt + \frac{1}{2} \int_0^T a(t) \frac{d}{dt} (\|u_{mr}\|^2) dt \\ + \frac{1}{2} \int_0^T a(t) h(t) \frac{d}{dt} (u_m^2(t, 1)) dt = \int_0^T (f(u_m), u'_m) dt. \end{aligned} \quad (2.22)$$

From (2.7') we see that $\int_0^T (f(u_m), u'_m) dt = 0$. Therefore, the equality (2.22), via integration by parts, becomes

$$\int_0^T \|u'_m(t)\|^2 dt = \frac{1}{2} \int_0^T a'(t) \|u_{mr}\|^2 dt + \frac{1}{2} \int_0^T (a(t) h(t))' u_m^2(t, 1) dt. \quad (2.23)$$

Finally, the following inequality can be derived

$$\begin{aligned} \int_0^T \|u'_m(t)\|^2 dt &\leq \frac{1}{2} \|a'\|_{L^\infty(0, T)} \int_0^T \|u'_m\|_V^2 dt + \frac{K_1}{2} \|(ah)'\|_{L^\infty(0, T)} \int_0^T \|u_m\|_V^2 dt \\ &\leq K_2 \|u_m\|_{L^2(0, T; V)}^2 \leq K_3, \end{aligned} \quad (2.24)$$

where K_1, K_2 and K_3 are suitable constants independent of m .

- Hence, the elements of the sequence $\{u'_m, m = 1, 2, \dots\}$ form a bounded set in the space $L^2(0, T; H)$.

3. EXISTENCE AND UNIQUENESS

By (2.15), (2.21) and (2.24), we can extract a subsequence of $\{u_m\}$ still denoted by $\{u_m\}$ such that

$$u_m \rightarrow u \text{ in } L^\infty(0, T; H) \text{ weakly *} \quad (3.1)$$

$$u_m \rightarrow u \text{ in } L^2(0, T; V) \text{ weakly} \quad (3.2)$$

$$u'_m \rightarrow u' \text{ in } L^2(0, T; H) \text{ weakly.} \quad (3.3)$$

From (2.7') we get that the identity

$$u(0) = u(T) \quad (3.4)$$

holds. Denote by $\{g_i, w_i, i = 1, 2, \dots\}$ the orthonormal base in the real Hilbert space $L^2(0, T)$. The set $\{g_i w_j; i, j = 1, 2, \dots\}$ forms an orthonormal base in $L^2(0, T; V)$. From (2.7) we have

$$((u'_m, g_i w_j)) + \langle Au_m, g_i w_j \rangle = ((f(u_m), g_i w_j)). \quad (3.5)$$

For i, j fixed, the r.h.s. of (3.5) converges to $((u', g_i w_j)) + \langle Au, g_i w_j \rangle$, $m \rightarrow \infty$. Let us now show that the l.h.s. of (3.5) converges to $((f(u), g_i w_j))$ for $m \rightarrow \infty$. Using a lemma on compactness [4] applied to (3.2) and (3.3), we can extract from the sequence $\{u_m\}$ a subsequence, still denoted by $\{u_m\}$, such that

$$u_m \rightarrow u \text{ strongly in } L^2(0, T; H). \quad (3.6)$$

By the Riesz-Fischer theorem, we can extract from $\{u_m\}$ a subsequence, denoted by $\{u_\mu\}$ such that

$$u_\mu \rightarrow u \quad \text{a.e. in } Q =]0, T[\times]0, 1[. \quad (3.7)$$

On the other hand, by (2.21) and assumption (2.4.i), we easily deduce

$$\|\sqrt{r}f(u_\mu)\|_{L^2(Q)} \leq C, \quad C \text{ constant independent of } \mu. \quad (3.8)$$

We shall now require the following lemma [4].

LEMMA 2. *Let Θ an open bounded set $\subset \mathbb{R}^N$ and $g_\mu, g \in L^q(\Theta)$ ($1 < q < \infty$) such that $\|g_\mu\|_{L^q(\Theta)} \leq C$, C constant independent of μ and $g_\mu \rightarrow g$ a.e. in Θ , then $g_\mu \rightarrow g$ weakly in $L^q(\Theta)$.*

Applying Lemma 1 with $N = q = 2$, $\Theta = Q$, $g_\mu = \sqrt{r}f(u_\mu)$, $g = \sqrt{r}f(u)$, we deduce

$$((f(u_\mu) - f(u), g_i w_j)) \rightarrow 0, \quad \text{for } \mu \rightarrow \infty. \quad (3.9)$$

Passing to the limit in (3.5), we finally obtain

$$((u', g_i w_j)) + \langle Au, g_i w_j \rangle = ((f(u), g_i w_j)), \quad (3.10)$$

since we have (3.9). The equation (3.10) holds for every $i, j \in N$, i.e., the equation

$$((u', v)) + \langle Au, v \rangle = ((f(u), v)), \quad \forall v \in L^2(0, T; V) \quad (3.11)$$

is fulfilled.

Uniqueness of the Solution

Let u_1 and u_2 be two solutions of (3.11) and (3.4). Let $w = u_1 - u_2$; then w satisfies the following problem:

$$((w', v)) + \langle Aw, v \rangle = ((f(u_1) - f(u_2), v)), \quad \forall v \in L^2(0, T; V), \quad (3.12)$$

$$w(0) = w(T). \quad (3.13)$$

Taking $v = w$ in (3.12) and using (3.13) and assumption (2.4.ii), we get

$$\langle Aw, w \rangle \leq \varepsilon \|w\|_{L^2(0, T; V)}^2. \quad (3.14)$$

Then, by virtue of (2.9), the inequality (3.14) implies

$$(C_1 - \varepsilon) \|w\|_{L^2(0, T; V)}^2 \leq 0.$$

Thus, $u_1 = u_2$, since we have $\varepsilon < C_1$. Therefore, we have the following theorem:

THEOREM 1. *The initial and boundary value problem (1.1)–(1.3) under the assumptions (2.3) and (2.4) has a unique solution $u \in L^\infty(0, T; H) \cap L^2(0, T; V)$ with derivatives $u_t \in L^2(0, T; H)$.*

4. CONTINUOUS DEPENDENCE OF THE SOLUTION

Denote by \tilde{X} the Banach space

$$\tilde{X} = \{a \in L^\infty(0, T) \mid a' \in L^\infty(0, T)\},$$

with the norm $\|a\|_{\tilde{X}} = \|a\|_{L^\infty(0, T)} + \|a'\|_{L^\infty(0, T)}$, and by $u = u(a, h)$ the unique solution of the Problem (3.11), (3.4). Let P_{a_0} the set defined by

$$P_{a_0} = \{a \in \tilde{X} \mid a(t) \geq a_0 \text{ a.e. for } t \in [0, T], a(0) = a(T)\}. \quad (4.1)$$

We then have the following theorem.

THEOREM 2. *Let (2.4) hold. The solution $u(a, h)$ depends continuously of the functions a and h , i.e., if we consider $(a, h) \in P_{a_0} \times P_{h_0}$ and a sequence $\{(a_n, h_n)\} \subset P_{a_0} \times P_{h_0}$ such that $\|a_n - a\|_{L^\infty(0, T)} + \|h_n - h\|_{L^\infty(0, T)} \rightarrow 0$ for $n \rightarrow \infty$, then $\|u(a_n, h_n) - u(a, h)\|_{L^2(0, T; V)} \rightarrow 0$ for $n \rightarrow \infty$.*

PROOF. Let $(a_i, h_i) \in P_{a_0} \times P_{h_0}$; $i = 1, 2$, $u_i = u(a_i, h_i)$, $i = 1, 2$, $w = u_1 - u_2$, and consider the equation satisfied by w :

$$((w_t, v)) + (A_1 u_1 - A_2 u_2, v) = ((f(u_1) - f(u_2), v)), \quad \forall v \in L^2(0, T; V), \quad (4.2)$$

where the operator A_i ($i = 1, 2$) is defined by (2.5) with (a_i, h_i) instead of (a, h) . Taking $v = w$ in (4.2) give

$$(A_1 u_1 - A_2 u_2, w) = ((f(u_1) - f(u_2), w)), \quad (4.3)$$

since $w(T) = w(0)$. It is clear with the assumption (2.4) that

$$((f(u_1) - f(u_2), w)) \leq \varepsilon \|w\|_{L^2(0, T; V)}^2. \quad (4.4)$$

Considering the r.h.s. of (4.3), we have, after some rearrangements

$$\begin{aligned} (A_1 u_1 - A_2 u_2, w) &= \int_0^T a_1(t) \|w_r\|^2 dt + \int_0^T a_1 h_1 w^2(t, 1) dt \\ &\quad + \int_0^T [(a_1(t) - a_2(t))(u_{2r}, w_r) + (a_1 h_1 - a_2 h_2) u_2(t, 1) w(t, 1)] dt. \end{aligned} \quad (4.5)$$

Combining (4.3)–(4.5) and (2.9) we get

$$(C_3 - \varepsilon) \|w\|_{L^2(0, T; V)}^2 \leq - \int_0^T \{(a_1 - a_2)(u_{2r}, w_r) + [(a_1 - a_2) h_1 + a_2(h_1 - h_2)] u_2(t, 1) w(t, 1)\} dt, \quad (4.6)$$

where C_3 depends only on a_0 and h_0 , $C_3 - \varepsilon > 0$.

Hence, from (4.6), we obtain

$$\begin{aligned} \|u_1 - u_2\|_{L^2(0, T; V)} &\leq \frac{1}{C_3 - \varepsilon} [1 + K \|h_1\|_{L^\infty(0, T)} \\ &\quad + K \|a_2\|_{L^\infty(0, T)}] \|u_2\|_{L^2(0, T; V)} [\|a_1 - a_2\|_{L^\infty(0, T)} + \|h_1 - h_2\|_{L^\infty(0, T)}], \end{aligned}$$

since $|u(1)| \leq \sqrt{K} \|u\|_V$, K constant. ■

5. NUMERICAL RESULTS

Now, we present some results of numerical comparison of the Bessel series representations of the solution of a nonlinear problem of the type (1.1)–(1.3) and the corresponding exact solution of this problem.

Let the problem

$$u_t - \left(u_{rr} + \frac{1}{r} u_r \right) = f(u) + F(t, r), \quad (5.1)$$

$$u_r(t, 1) + u(t, 1) = 0; \quad u_r(t, 0) = 0, \quad (5.2)$$

$$u(0, r) = u(T, r), \quad T = 1, \quad (5.3)$$

where

$$f(u) = \varepsilon u - u^2 \operatorname{sgn}(u), \quad \varepsilon = 10^{-1},$$

$$F(t, r) = (1 + \alpha r) e^{-\alpha r} [2\pi \cos 2\pi t - \varepsilon \sin 2\pi t + (1 + \alpha r) e^{-\alpha r} (\sin 2\pi t)^2] \\ + \alpha^2 e^{-\alpha r} \sin 2\pi t (2 - \alpha r);$$

$a = (1 + \alpha\sqrt{5})/2$, and the domain $D = \{(t, r) \in \mathbb{R}^2 \mid 0 \leq t, r \leq 1\}$.

The exact solution of the problem (5.1)–(5.3) is

$$u(t, r) = (1 + \alpha r) e^{-\alpha r} \sin 2\pi t.$$

To solve numerically (5.1)–(5.3), we consider the nonlinear differential system for the unknowns:

$$u_k(t) = u(t, r_k), \quad r_k = kh, \quad h = 1/N$$

$$\frac{du_k}{dt} = \frac{1}{h^2} \left(1 - \frac{1}{k} \right) u_{k-1} + \frac{1}{h^2} \left(\frac{1}{k} - 2 \right) u_k + \frac{u_{k+1}}{h^2} + f(u_k) + F(t, r), \quad (5.4)$$

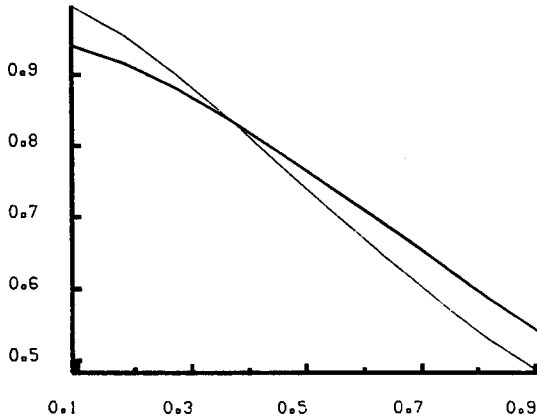
$$u_k(0) = 0, \quad k = 1, 2, \dots, N-1,$$

$$u_1 = u_0, \quad u_N = \frac{u_{N-1}}{h+1}.$$

To solve the nonlinear differential system (5.4) at the time t , we use the following linear recursive scheme generated by the nonlinear term $f(u_k)$:

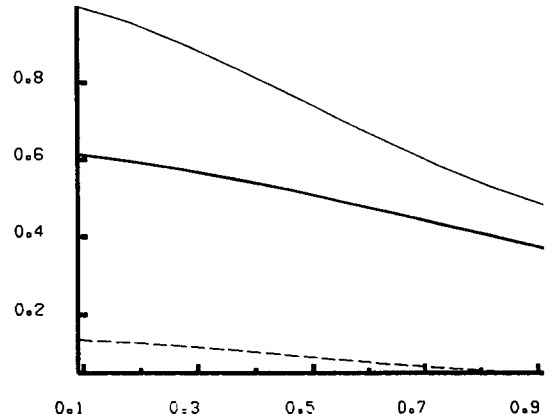
$$\frac{du_{k,n}}{dt} = \frac{1}{h^2} \left(1 - \frac{1}{k} \right) u_{k-1,n} + \frac{1}{h^2} \left(\frac{1}{k} - 2 \right) u_{k,n} \\ + \frac{u_{k+1,n}}{h^2} + f(u_{k,n-1}) + F(t, r_k), \quad k = 1, 2, \dots, N-1, \quad (5.5)$$

$$u_{k,n}(0) = 0.$$



— APPROX. SOL.
— EXACT SOL.

Figure 1.



— T=20/100
— T=40/100
--- T=1

Figure 2.

The linear differential system (5.5) is solved by searching its eigenvalues and eigenfunctions. For a step $h = 1/11$, we obtained the curves in Figure 1 for the approximate solution $u_k(t)$ and the exact $\text{sol}_k(t)$, $k = 1, \dots, 10$, and for the time $T = 10/100$. Again, with step $h = 1/11$, we obtained the curves in Figure 2 which represent the approximate solution $u_k(t)$, $k = 1, 2, \dots, 10$ for different values of the time $t : 1/5, 2/5, 1$, respectively. The numerical values at a time t are obtained by successive reinitializations from the initial time $t_0 = 0$ and for a time step $\Delta t = 1/100$.

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